

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11556	11412	11484	11533	11605	11655	Sell	Buy	Buy
Sensex	38731	38282	38506	38660	38885	39039	Sell	Buy	Buy
Nifty Futures	11550	11436	11493	11544	11601	11651	Sell	Buy	Buy
Bank Nifty	30569	30184	30377	30539	30732	30895	Neutral	Buy	Buy
CNX IT	15255	14960	15107	15271	15418	15581	Sell	Neutral	Buy
CNX Midcap	17118	16840	16979	17060	17199	17280	Sell	Sell	Neutral
CNX Small Cap	6077	5981	6029	6057	6105	6132	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38730.8	10.3	0.0
NIFTY	11555.9	-2.7	0.0
MIDCAP	14524.1	91.6	0.6
SMLCAP	13802.1	7.6	0.1
BSEFMC	11238.1	-108.5	-1.0
AUTO	17132.0	-4.4	0.0
POWER	2030.6	20.2	1.0
REALTY	2155.9	58.9	2.8
BSE IT	15086.4	-148.8	-1.0
BANKEX	34372.1	1.6	0.0
OILGAS	14248.3	156.5	1.1
METAL	10386.7	-1.1	0.0

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.09	77.36	-0.35
29-July-19 USD-INR	68.70	68.81	-0.17
29-July-19 GBP-INR	85.70	86.29	-0.68
29-July-19 JPY-INR	63.25	63.51	-0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	881	917	96
BSE	1172	1270	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4334	5008	(674)
DII	4545	3834	711

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Paring almost all of their losses, key Indian equity benchmarks ended Tuesday's trading session on flat note. After a weak start, markets remained lackluster, impacted by CARE Ratings' report stating that economic slowdown has begun to dent the credit profile of India Inc. There has been a deterioration in the credit quality of entities rated in the first quarter of the current financial year, showing effect of the prevailing slowdown in the Indian economy. The street also got cautious with a private report that India's decision to raise duties on gasoline and diesel is unlikely to threaten the inflation outlook, keeping alive expectations of more interest rate cuts from the central bank.

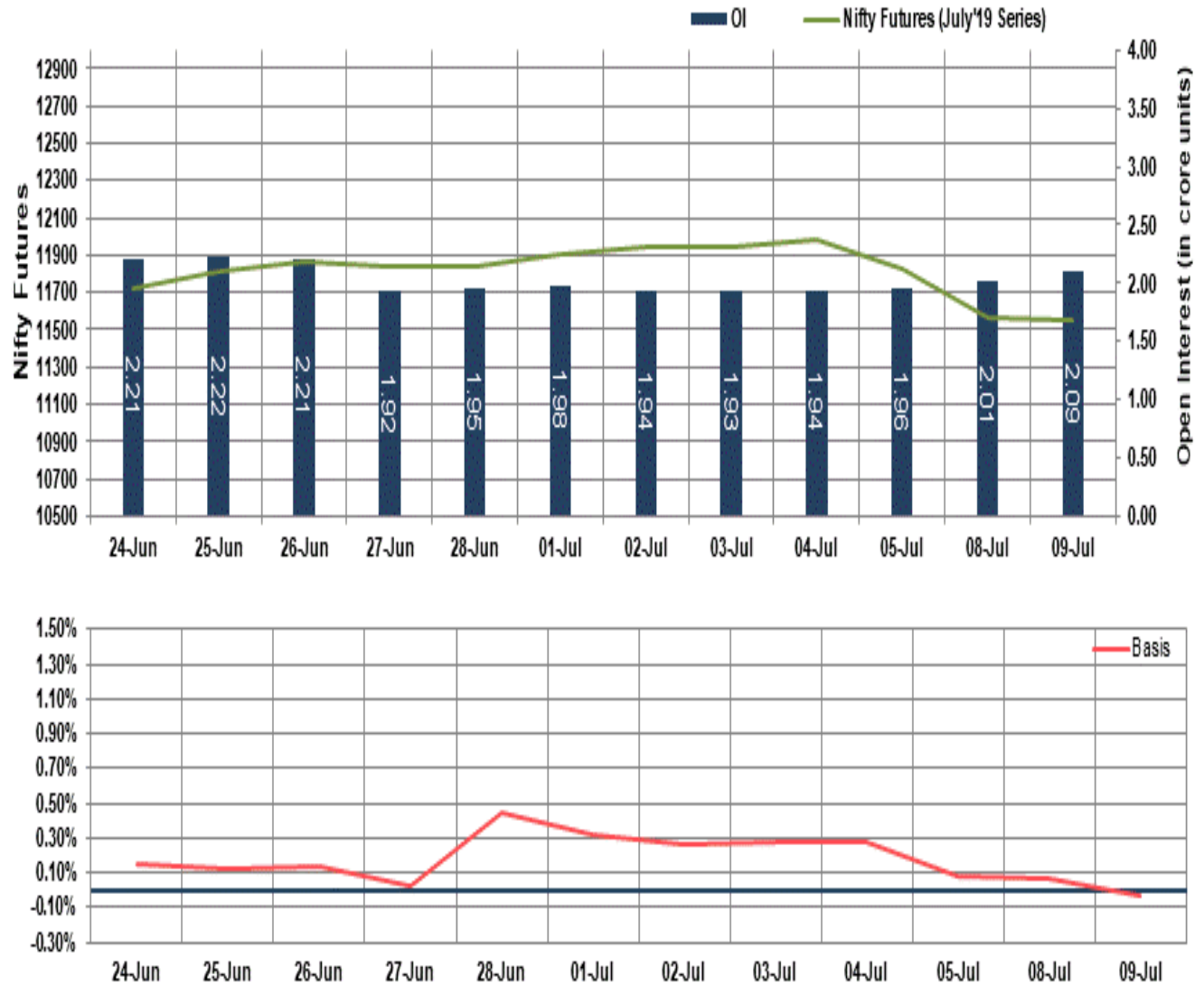
But, in noon deals, key indices staged a sharp recovery to end near their neutral lines. Losses got trimmed, with the Reserve Bank of India (RBI) Governor Shaktikanta Das' statement the financial system is hugely surplus with liquidity and this would facilitate the better transmission of rate cuts implemented by the RBI. Market participants took some support with Minister of State for Finance, Anurag Singh Thakur's statement that the government has infused over Rs 3.15 lakh crore into public sector banks (PSBs) in the 11 years through 2018-19 (FY09 to FY19). He also said as per RBI guidelines, banks in India are required to maintain a minimum capital to risk-weighted assets ratio (CRAR) of 9 per cent.

Market Turnover & FII Derivative Data

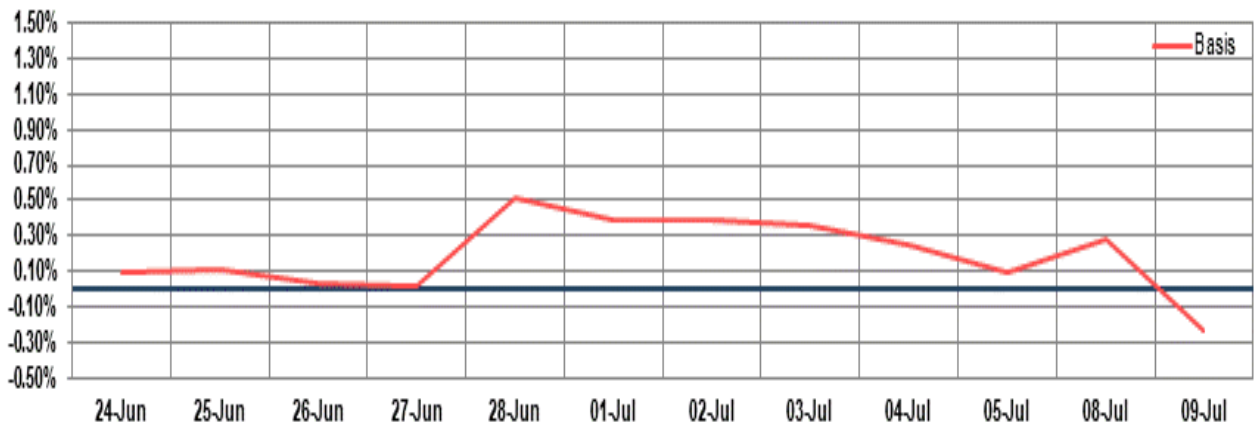
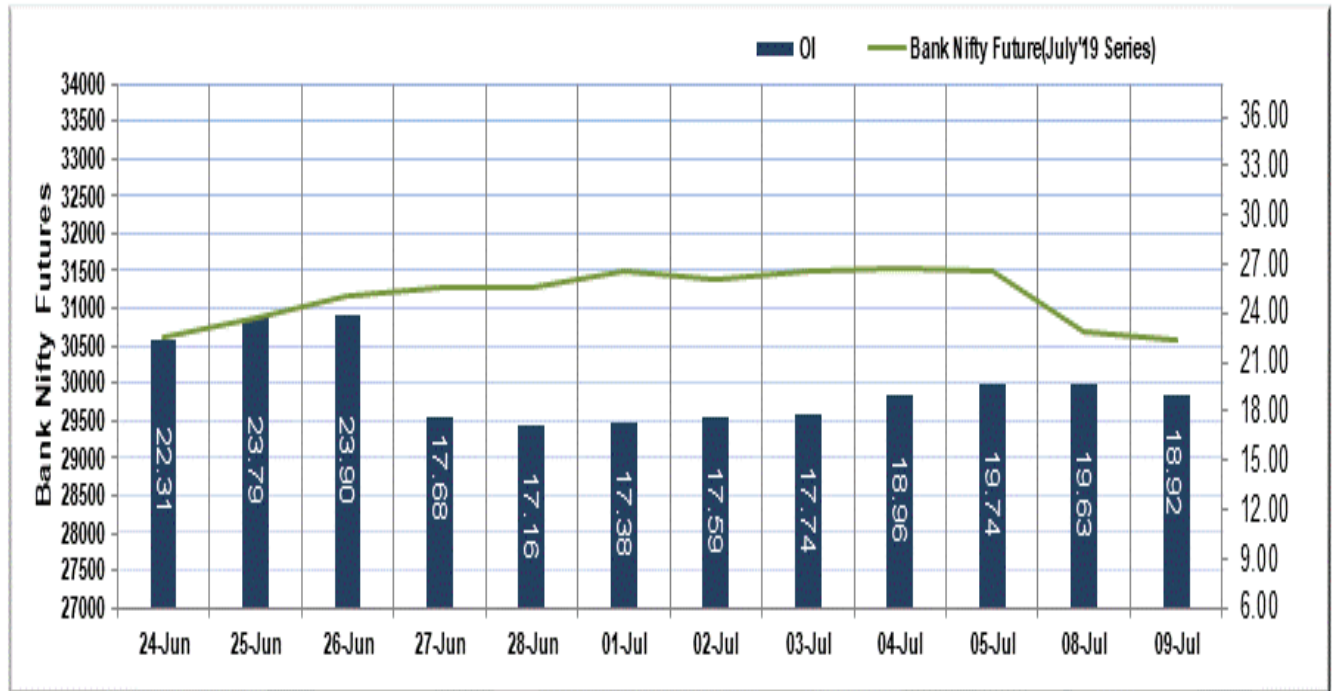
Market TO	Current	Previous	Net%
BSE CASH	2370	2265	5
NSE CASH	37841	35264	7
NSE FO	1141933	1160083	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3885	5354	(1469)
Ind. Options	227726	226959	767
Stk. Futures	13264	13499	(236)
Stk. Options	7242	7235	7

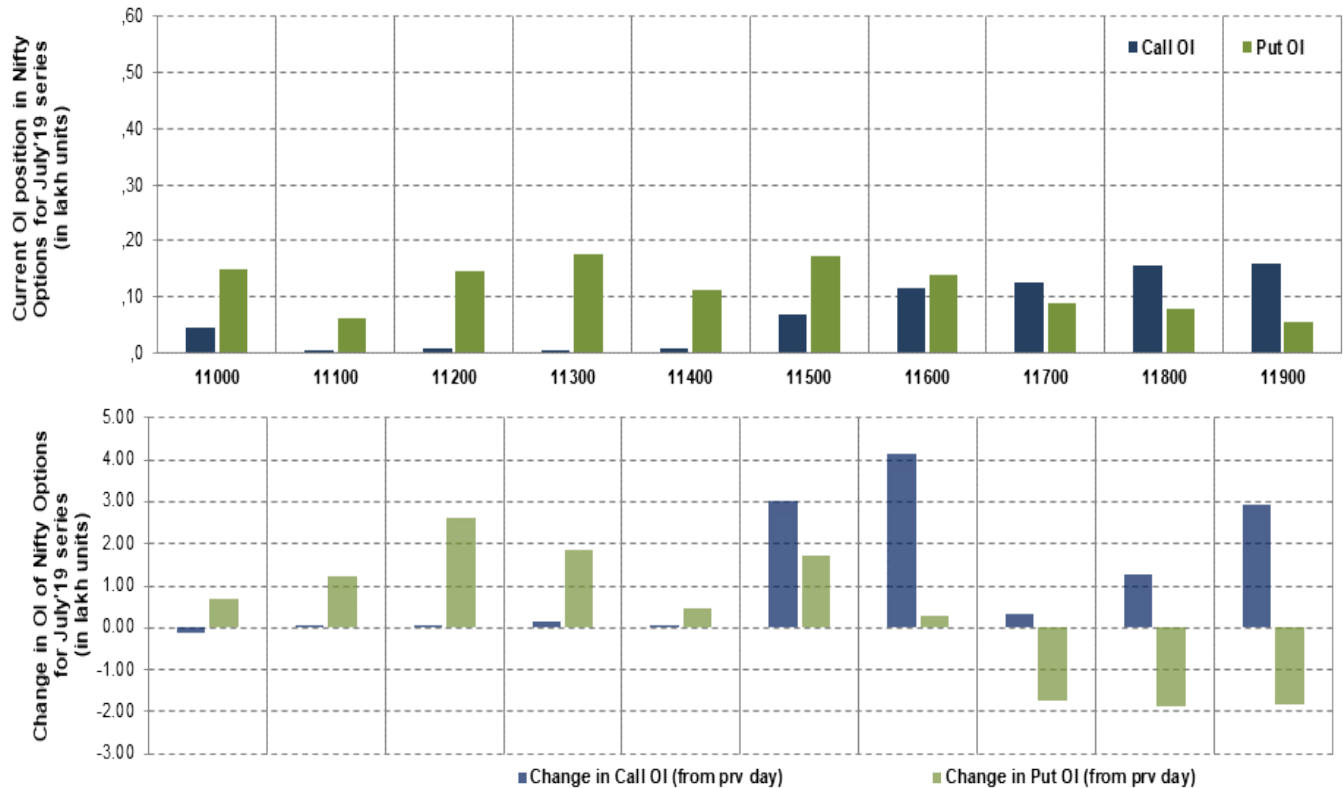
Nifty Futures



Bank Nifty Futures



Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,900 SP from the July month expiry was the most active call with an addition of 0.30 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with an addition of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 11,900 SP (1.60mn) and that for Puts was at 11,300 SP (1.80mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/07/19
Avg Avg



Nifty Cash prices have settled at 11555.90 marginally down by 0.02 percent from the previous close. On the upper side it has resistance of 11600 and 11650 levels, while lower side it has support of 11500 and 11450 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OIL	63,35,736	67,84,404	7.08	174.80	5.17
BAJAJFINSV	8,24,375	8,71,000	5.66	7878.30	3.70
JUSTDIAL	22,98,800	24,24,800	5.48	784.70	3.34
NATIONALUM	3,86,70,000	4,05,80,000	4.94	47.95	0.10
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	79,84,000	74,62,000	-6.54	449.75	2.72
CESC	10,15,200	9,46,400	-6.78	786.55	2.14
MINDTREE	17,83,800	16,57,200	-7.10	773.10	0.13
HEROMOTOCO	28,41,600	26,10,800	-8.12	2417.35	2.52
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GAIL	1,58,25,980	3,16,03,950	99.70	147.75	-51.10
RECLTD	3,05,70,000	4,68,36,000	53.21	137.50	-14.52
CONCOR	20,06,892	25,13,304	25.23	549.80	-0.98
TITAN	81,39,000	98,90,250	21.52	1103.10	-12.24
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PIDILITIND	27,13,500	26,09,500	-3.83	1178.40	-2.02
YESBANK	12,66,01,200	12,09,29,600	-4.48	91.75	-1.98
TATAGLOBAL	70,90,200	67,41,900	-4.91	264.50	-0.15
MRF	30,160	28,660	-4.97	54563.05	-0.30

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